



FORM PTO-1449 U.S. Department of Commerce Patent and Trademark Office

## INFORMATION DISCLOSURE STATEMENT

(Use several sheets if necessary)

Serial No. 09/885,352

Inventors: Guidi et al.

Docket No. 6208-025

## U.S. PATENT DOCUMENTS

EXAMINER INITIAL	DOCUMENT NUMBER	DATE	NAME	CLASS	SUBCLASS	FILING DATE IF APPROPRIATE
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			MAY 11 2004			
			GROUP 3600			

## FOREIGN PATENT DOCUMENTS

EXAMINER INITIAL	DOCUMENT NUMBER	DATE	COUNTRY	TRANSLATION

## OTHER DOCUMENTS

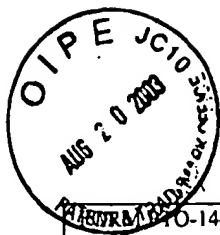
EXAMINER INITIAL	AUTHOR, TITLE, DATE, PERTINENT PAGES, ETC.
KA	Int'l Preliminary Examination Report for PCT/US02/19564 dated December 12, 2003

EXAMINER

DATE CONSIDERED

EXAMINER: Initial if citation considered, whether or not citation is in conformance with M.P.E.P. 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

Form PTO-1449 [6-4]



PTO-1449, U.S. Department of Commerce Patent and Trademark Office <b>INFORMATION DISCLOSURE STATEMENT</b> (Use several sheets if necessary)	Serial No. 09/885,352
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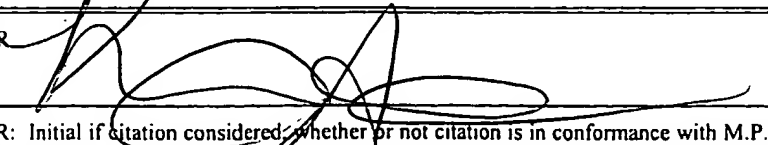
EXAMINER INITIAL		DOCUMENT NUMBER	DATE	NAME	CLASS	SUBCLASS	FILING DATE IF APPROPRIATE
KA		2003/0069821	4/10/03	Williams	705	36	8/29/02
PA		2002/0178101	11/28/02	Swift	705	36	5/22/02
KA		5,884,286	3/16/99	Daughtery, III	705	36	9/17/96
KA		6,470,321	10/22/02	Cumming et al.	705	4	7/28/00

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EXAMINER INITIAL	DOCUMENT NUMBER	DATE	COUNTRY	TRANSLATION

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EXAMINER INITIAL		AUTHOR, TITLE, DATE, PERTINENT PAGES, ETC.
KA		Int'l Search Report for PCT/US02/19564 dated July 21, 2003

EXAMINER 	DATE CONSIDERED 9/27/06
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	Inventors: Guidi et al.
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**U.S. PATENT DOCUMENTS**

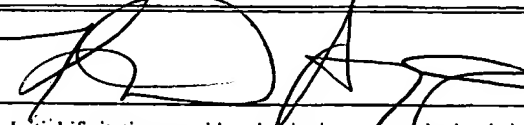
EXAMINER INITIAL	DOCUMENT NUMBER	DATE	NAME	CLASS	SUBCLASS	FILING DATE IF APPROPRIATE
KA	5,126,936	6/30/92	Champion et al.	364	408	9/1/89
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KA	FRANCESCO, S. Allocation of Risk Capital in Financial Institutions [online], Autumn 1999 [retrieved on 2001-06-11]. Retrieved from the Internet:<URL: http://www.dialogweb.com/search.html>.
KA	SAIKAT, N. and WAGGONER, D. Issues in Hedging Options Positions [online], January 2000 [retrieved on 2001-06-07]. Retrieved from the Internet:<URL: http://www.lexis.com/research/retrieve>.
KA	JAMESON, M. and WILHELM, W. Market Making in the Options Markets and the Costs of Discrete Hedge Rebalancing [online], June 1992 [retrieved on 2001-06-08]. Retrieved from the Internet:<URL: http://www.dialogweb.com/cgi/dwclie>.
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KA	DUARTE, A. Optimal Value at Risk Hedge Using Simulation Methods [online], Winter 1998 [retrieved on 2001-06-07]. Retrieved from the Internet:<URL: http://www.lexis.com/research/retrieve>.

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25588/40  
10/02/01

FORM PTO-1449 U.S. Department of Commerce Patent and Trademark Office INFORMATION DISCLOSURE STATEMENT (Use several sheets if necessary)	Serial No. N/A
	Inventors: GIOVANNI GUIDI and MARCO STEPHAN PAULETTI
	Docket No. 6208/25

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EXAMINER INITIAL	DOCUMENT NUMBER	DATE	NAME	CLASS	SUBCLASS	FILING DATE IF APPROPRIATE
KA	6,061,662	5/9/00	Makivic			
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KA	6,021,402	2/1/00	Takriti			
KA	5,809,484	9/15/98	Mottola et al.			
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EXAMINER INITIAL	AUTHOR, TITLE, DATE, PERTINENT PAGES, ETC.

EXAMINER	DATE CONSIDERED Jun 20, 2001 9/27/01
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